



Currency Futures Matched Trades

Report for 17/02/2009

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
08:59:25	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.2500	512,500.00	Sub-Account	Buy
08:59:25	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.2500	(512,500.00)	Client	Sell
08:59:36	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.2673	513,365.00	Member	Buy
09:00:48	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.2673	(513,365.00)	Member	Sell
09:02:18	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.4300	52,150.00	Member	Buy
09:02:56	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2833	10,283.30	Member	Buy
09:03:23	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.2835	82,268.00	Sub-Account	Buy
09:03:23	\$ / R 16-Mar-09	Currency Future	1	1,000	8	8,000	10.2835	(82,268.00)	Client	Sell
09:03:26	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2833	(10,283.30)	Client	Sell
09:03:28	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2835	(205,670.00)	Client	Sell
09:03:28	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.2835	205,670.00	Sub-Account	Buy
09:03:34	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2835	10,283.50	Sub-Account	Buy
09:03:34	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2835	(10,283.50)	Client	Sell
09:07:48	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.4300	(52,150.00)	Client	Sell
09:11:10	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	394.6800	394,680,000.00	Client	Buy
09:11:10	\$ / R 14-Dec-09	Currency Future	1	1,000	1,000	1,000,000	394.6800	(394,680,000.00)	Member	Sell
09:12:07	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2611	51,305.50	Member	Buy
09:13:48	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2611	(51,305.50)	Client	Sell
09:18:53	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.4350	(1,043,500.00)	Sub-Account	Sell
09:18:53	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.4350	1,043,500.00	Sub-Account	Buy
09:18:59	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2800	102,800.00	Sub-Account	Buy
09:18:59	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2800	(102,800.00)	Sub-Account	Sell
09:25:15	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.2900	41,160.00	Sub-Account	Buy
09:25:15	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.2900	(41,160.00)	Client	Sell
09:27:31	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3060	103,060.00	Sub-Account	Buy
09:27:31	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3060	(103,060.00)	Sub-Account	Sell
09:34:27	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.4850	52,425.00	Client	Buy
09:34:27	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.4850	(52,425.00)	Client	Sell
09:34:57	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.5000	(52,500.00)	Sub-Account	Sell
09:34:57	\$ / R 12-Jun-09	Currency Future	1	1,000	5	5,000	10.5000	52,500.00	Client	Buy
09:37:30	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3148	(10,314,800.00)	Member	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
09:40:34	\$ / R 16-Mar-09	Currency Future	1	1,000	1,000	1,000,000	10.3148	10,314,800.00	Client	Buy
09:40:40	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3000	(206,000.00)	Client	Sell
09:40:40	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3000	206,000.00	Client	Buy
09:44:25	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3000	206,000.00	Client	Buy
09:44:25	\$ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	10.3000	(206,000.00)	Sub-Account	Sell
09:45:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3000	103,000.00	Client	Buy
09:45:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3000	(103,000.00)	Sub-Account	Sell
10:02:20	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.4395	26,098,750.00	Member	Buy
10:09:00	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2900	(51,450.00)	Sub-Account	Sell
10:09:00	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2900	51,450.00	Sub-Account	Buy
10:15:30	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2800	(51,400.00)	Client	Sell
10:15:30	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2800	51,400.00	Member	Buy
10:15:46	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.4395	(26,098,750.00)	Client	Sell
10:16:18	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.2900	154,350.00	Sub-Account	Buy
10:16:18	\$ / R 16-Mar-09	Currency Future	1	1,000	15	15,000	10.2900	(154,350.00)	Client	Sell
10:18:14	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2900	(102,900.00)	Client	Sell
10:18:14	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2900	102,900.00	Sub-Account	Buy
10:37:55	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.4534	104,534.00	Member	Buy
10:39:38	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	10.2900	(92,610.00)	Client	Sell
10:39:38	\$ / R 16-Mar-09	Currency Future	1	1,000	9	9,000	10.2900	92,610.00	Client	Buy
10:40:06	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.4534	(104,534.00)	Client	Sell
11:00:34	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.4451	26,112,750.00	Member	Buy
11:09:22	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	10.6000	74,200.00	Sub-Account	Buy
11:09:22	\$ / R 14-Sep-09	Currency Future	1	1,000	7	7,000	10.6000	(74,200.00)	Client	Sell
11:10:53	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.2938	257,345.00	Member	Buy
11:50:59	\$ / R 12-Jun-09	Currency Future	1	1,000	2,500	2,500,000	10.4451	(26,112,750.00)	Client	Sell
11:53:24	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.2938	(257,345.00)	Member	Sell
11:58:07	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2500	(10,250.00)	Client	Sell
11:58:07	\$ / R 16-Mar-09	Currency Future	1	1,000	1	1,000	10.2500	10,250.00	Client	Buy
12:01:54	\$ / R 16-Mar-09	Currency Future	1	1,000	60	60,000	10.2500	(615,000.00)	Sub-Account	Sell
12:01:54	\$ / R 16-Mar-09	Currency Future	1	1,000	60	60,000	10.2500	615,000.00	Client	Buy
12:45:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2060	51,030.00	Sub-Account	Buy
12:45:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2060	(51,030.00)	Client	Sell
12:45:55	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2304	51,152.00	Member	Buy
12:47:04	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2304	(51,152.00)	Member	Sell
12:50:01	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.3150	1,031,500.00	Member	Buy
12:50:01	\$ / R 12-Jun-09	Currency Future	1	1,000	100	100,000	10.3150	(1,031,500.00)	Client	Sell
13:15:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2500	51,250.00	Sub-Account	Buy
13:15:25	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2500	(51,250.00)	Client	Sell
13:17:29	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2604	51,302.00	Member	Buy
13:18:39	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2604	(51,302.00)	Member	Sell
14:07:54	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2810	(51,405.00)	Client	Sell
14:07:54	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2810	51,405.00	Sub-Account	Buy
15:08:38	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2500	(51,250.00)	Client	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
15:08:38	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2500	51,250.00	Client	Buy
15:30:20	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.4280	208,560.00	Sub-Account	Buy
15:30:20	\$ / R 12-Jun-09	Currency Future	1	1,000	20	20,000	10.4280	(208,560.00)	Client	Sell
15:32:01	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2850	102,850.00	Sub-Account	Buy
15:32:01	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2850	(102,850.00)	Client	Sell
15:33:10	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.4639	5,231,950.00	Member	Buy
15:35:09	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.3000	41,200.00	Client	Buy
15:35:09	\$ / R 16-Mar-09	Currency Future	1	1,000	4	4,000	10.3000	(41,200.00)	Client	Sell
15:35:09	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.3000	257,500.00	Client	Buy
15:35:09	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2975	51,487.50	Client	Buy
15:35:09	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.2975	(51,487.50)	Client	Sell
15:35:09	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.3000	(257,500.00)	Client	Sell
15:38:35	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3075	5,153,750.00	Client	Buy
15:38:35	\$ / R 16-Mar-09	Currency Future	1	1,000	500	500,000	10.3075	(5,153,750.00)	Member	Sell
15:40:10	\$ / R 16-Mar-09	Currency Future	1	1,000	16	16,000	10.3000	(164,800.00)	Sub-Account	Sell
15:40:10	\$ / R 16-Mar-09	Currency Future	1	1,000	16	16,000	10.3000	164,800.00	Client	Buy
15:41:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2710	(102,710.00)	Client	Sell
15:41:23	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.2710	102,710.00	Sub-Account	Buy
15:42:06	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	10.2740	(924,660.00)	Member	Sell
15:43:14	\$ / R 16-Mar-09	Currency Future	1	1,000	90	90,000	10.2740	924,660.00	Client	Buy
15:53:45	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.3075	(61,845.00)	Client	Sell
15:53:45	\$ / R 16-Mar-09	Currency Future	1	1,000	6	6,000	10.3075	61,845.00	Sub-Account	Buy
15:53:47	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.4700	104,700.00	Sub-Account	Buy
15:53:47	\$ / R 12-Jun-09	Currency Future	1	1,000	10	10,000	10.4700	(104,700.00)	Client	Sell
15:57:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3100	103,100.00	Sub-Account	Buy
15:57:05	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3100	(103,100.00)	Sub-Account	Sell
15:57:05	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.3100	(72,170.00)	Client	Sell
15:57:05	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.3100	72,170.00	Sub-Account	Buy
15:57:05	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.4800	419,200.00	Sub-Account	Buy
15:57:05	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.4800	419,200.00	Sub-Account	Buy
15:57:05	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.4800	(419,200.00)	Client	Sell
15:57:05	\$ / R 12-Jun-09	Currency Future	1	1,000	40	40,000	10.4800	(419,200.00)	Client	Sell
16:01:59	\$ / R 12-Jun-09	Currency Future	1	1,000	500	500,000	10.4639	(5,231,950.00)	Client	Sell
16:02:00	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.3300	(72,310.00)	Client	Sell
16:02:00	\$ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	10.3300	72,310.00	Client	Buy
16:03:31	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.3300	30,990.00	Client	Buy
16:03:31	\$ / R 16-Mar-09	Currency Future	1	1,000	3	3,000	10.3300	(30,990.00)	Sub-Account	Sell
16:04:07	\$ / R 16-Mar-09	Currency Future	1	1,000	1,500	1,500,000	10.3223	(15,483,450.00)	Member	Sell
16:08:41	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.3000	(257,500.00)	Client	Sell
16:08:41	\$ / R 16-Mar-09	Currency Future	1	1,000	25	25,000	10.3000	257,500.00	Sub-Account	Buy
16:11:40	\$ / R 16-Mar-09	Currency Future	1	1,000	1,500	1,500,000	10.3223	15,483,450.00	Client	Buy
16:12:13	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.3490	517,450.00	Client	Buy
16:12:13	\$ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	10.3490	(517,450.00)	Sub-Account	Sell
16:48:29	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3400	(103,400.00)	Client	Sell

Matched Time	Contract Details	Product	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Value in Rand	Trade Type	Buy/Sell
16:48:29	\$ / R 16-Mar-09	Currency Future	1	1,000	10	10,000	10.3400	103,400.00	Client	Buy
16:51:44	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3450	51,725.00	Client	Buy
16:51:44	\$ / R 16-Mar-09	Currency Future	1	1,000	5	5,000	10.3450	(51,725.00)	Client	Sell
16:51:44	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.3490	(310,470.00)	Client	Sell
16:51:44	\$ / R 16-Mar-09	Currency Future	1	1,000	30	30,000	10.3490	310,470.00	Client	Buy
Total for \$ / R Currency Future			62		10,524	10,524,000		493,654,475.80		
11:02:44	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.0000	(75,000.00)	Client	Sell
11:02:44	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.0000	75,000.00	Sub-Account	Buy
11:31:44	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.0500	75,250.00	Sub-Account	Buy
11:31:44	£ / R 14-Sep-09	Currency Future	1	1,000	5	5,000	15.0500	(75,250.00)	Client	Sell
14:06:37	£ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	14.6550	(102,585.00)	Client	Sell
14:06:37	£ / R 16-Mar-09	Currency Future	1	1,000	7	7,000	14.6550	102,585.00	Sub-Account	Buy
15:35:12	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.6750	733,750.00	Sub-Account	Buy
15:35:12	£ / R 16-Mar-09	Currency Future	1	1,000	50	50,000	14.6750	(733,750.00)	Client	Sell
Total for £ / R Currency Future			4		67	67,000		986,585.00		
09:04:00	€ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	12.9800	259,600.00	Sub-Account	Buy
09:04:00	€ / R 16-Mar-09	Currency Future	1	1,000	20	20,000	12.9800	(259,600.00)	Client	Sell
11:03:18	€ / R 16-Mar-09	Currency Future	1	1,000	13	13,000	12.9885	(168,850.50)	Sub-Account	Sell
11:03:18	€ / R 16-Mar-09	Currency Future	1	1,000	13	13,000	12.9885	168,850.50	Sub-Account	Buy
Total for € / R Currency Future			2		33	33,000		428,450.50		
Grand Total for all Instruments			68		10,624	10,624,000		495,069,511.30		